



A CME/Chicago Board of Trade/NYMEX Company

## Advisory Notice

Clearing House

08-249

TO: Clearing Member Firms  
Chief Financial Officers  
Back Office Managers  
Margin Managers

FROM: CME Clearing

SUBJECT: Performance Bond Requirement Changes

DATE: Monday, September 29<sup>th</sup>, 2008.

**To receive advanced notification of Performance Bond (margin) changes, through our free automated mailing list, go to:**  
**<http://www.cmegroup.com/newsletter/web2lead/web2sf-old.html> and subscribe to the Performance Bond Rates Advisory Notices listserver.**

As per the normal review of market volatility to ensure adequate collateral coverage, the Chicago Mercantile Exchange Inc., Clearing House Risk Management staff approved the performance bond requirements for the following products listed below. The rates are effective after the close of business on **Tuesday, September 30<sup>th</sup>, 2008.**

### CBOT Interest Rate Futures Outright Rates

#### 10 Year Treasury Note (21)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$2,025	\$1,500	\$2,700	\$2,000
Hedge/Member	Increase	\$1,500	\$1,500	\$2,000	\$2,000

#### 5 Year Treasury Note (25)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,688	\$1,250	\$2,160	\$1,600
Hedge/Member	Increase	\$1,250	\$1,250	\$1,600	\$1,600

#### 2 Year Treasury Note (26)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$1,553	\$1,150	\$2,025	\$1,500
Hedge/Member	Increase	\$1,150	\$1,150	\$1,500	\$1,500

#### US Long Bond (17)

Rate Type	Change	Current Initial	Current Maintenance	New Initial	New Maintenance
Spec	Increase	\$2,700	\$2,000	\$3,375	\$2,500
Hedge/Member	Increase	\$2,000	\$2,000	\$2,500	\$2,500